

Title: ELECTRONIC SPREAD
TRADING TOOL
Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

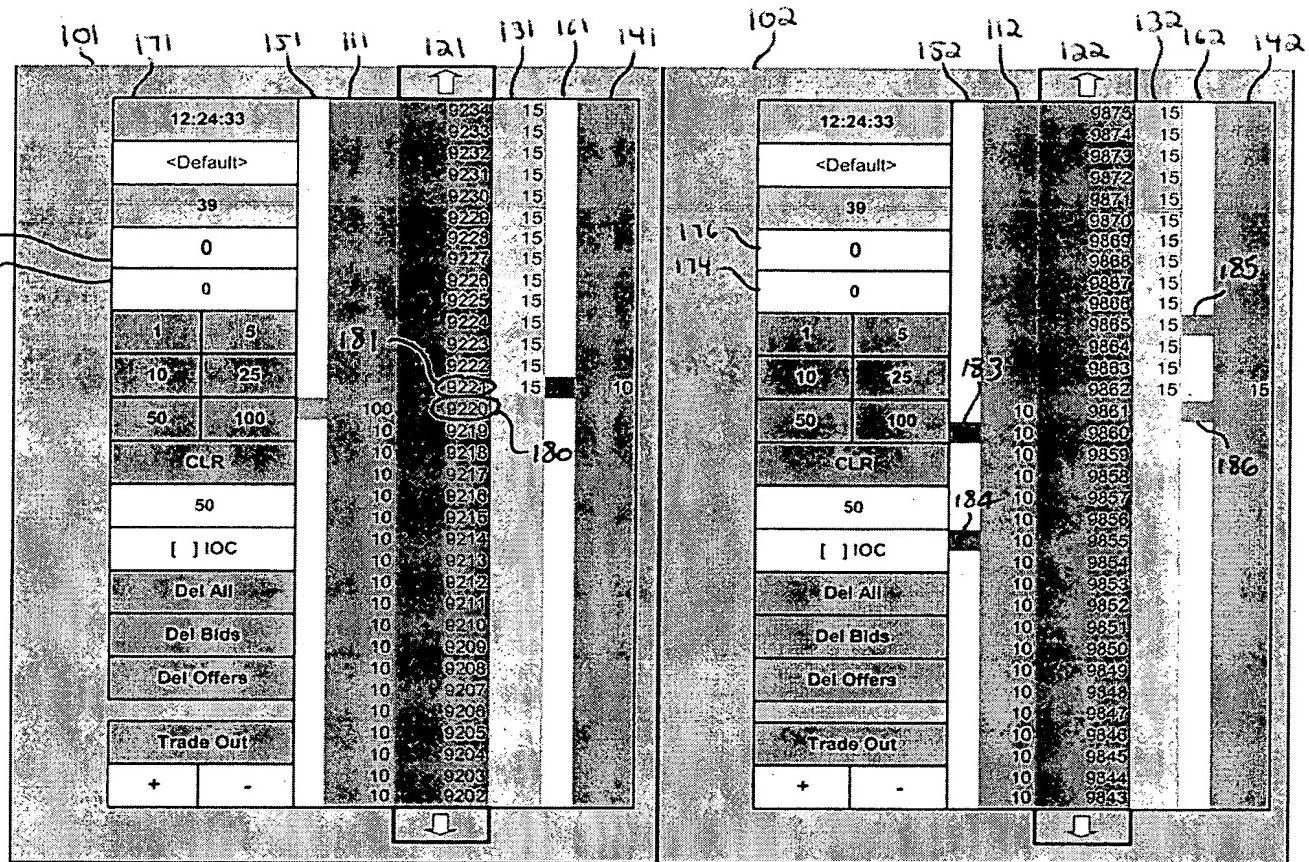


FIGURE 1

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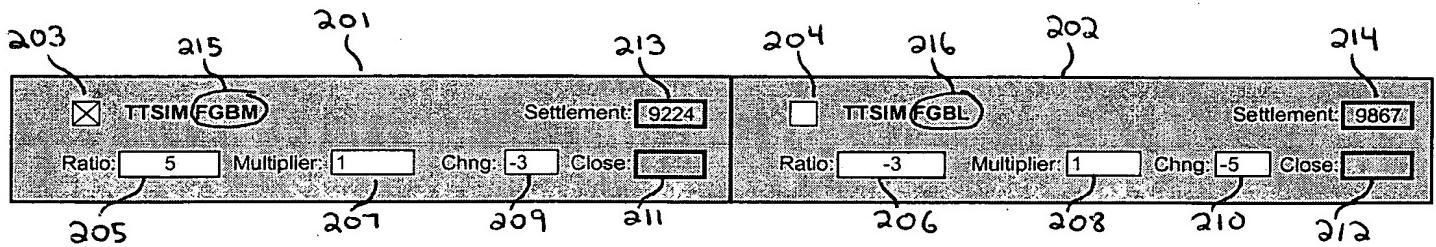


FIGURE 2

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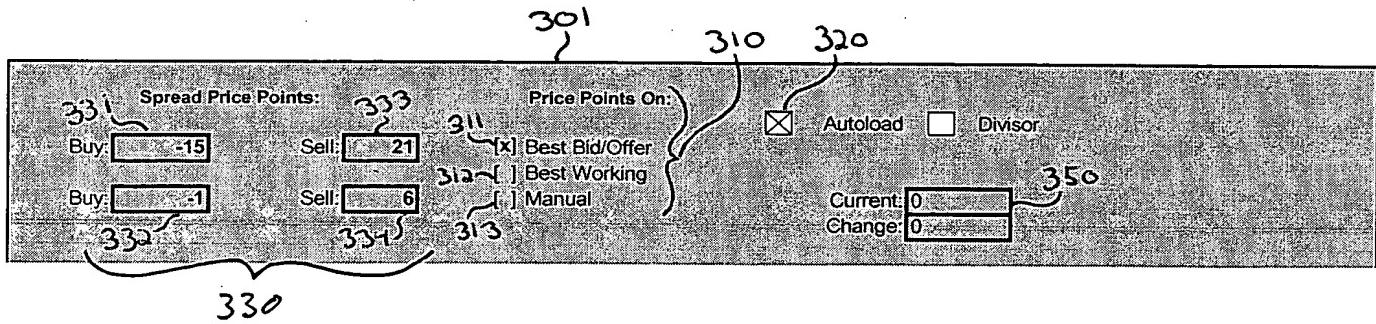


FIGURE 3

024051-0150

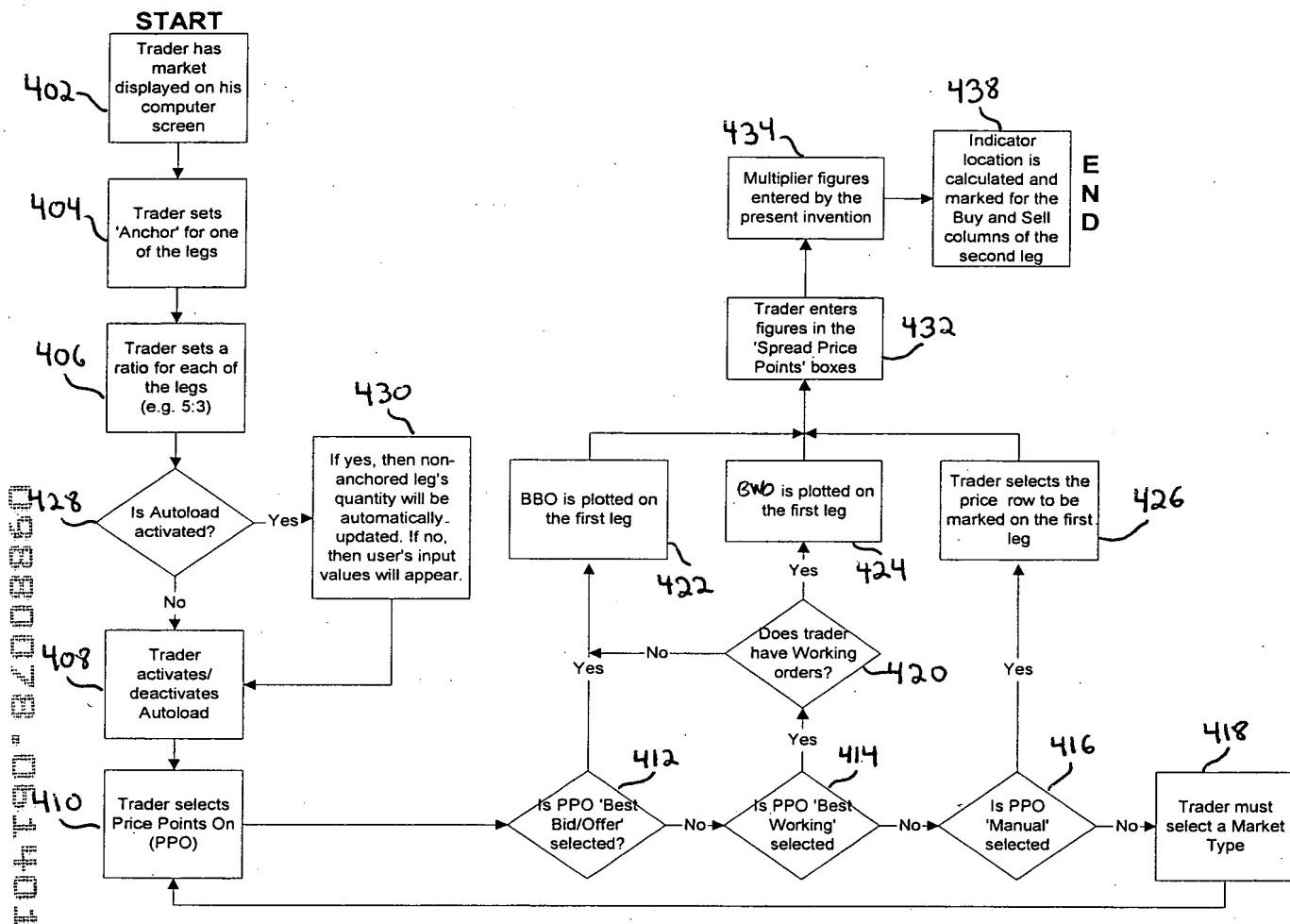


FIGURE 4

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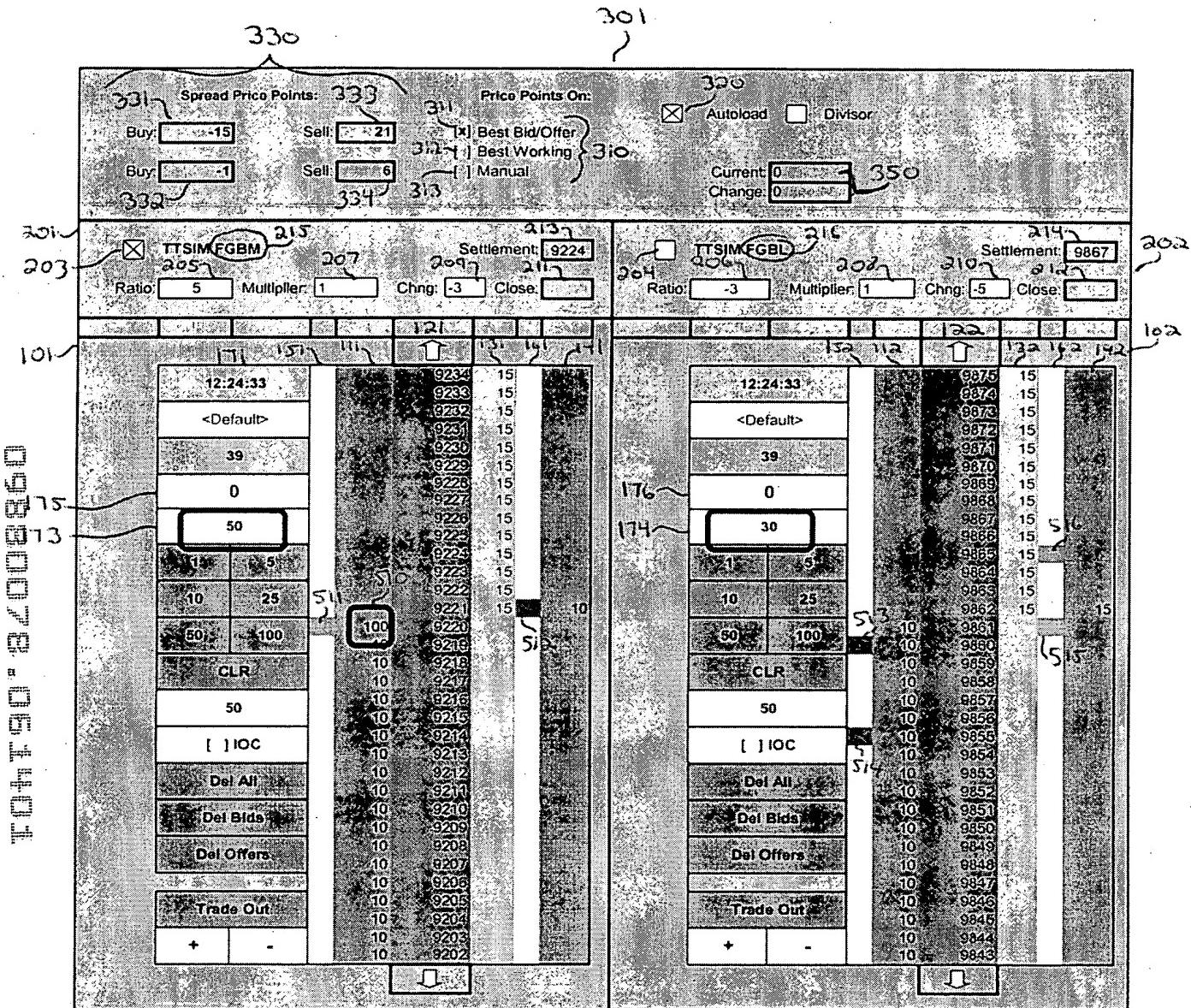


FIGURE 5

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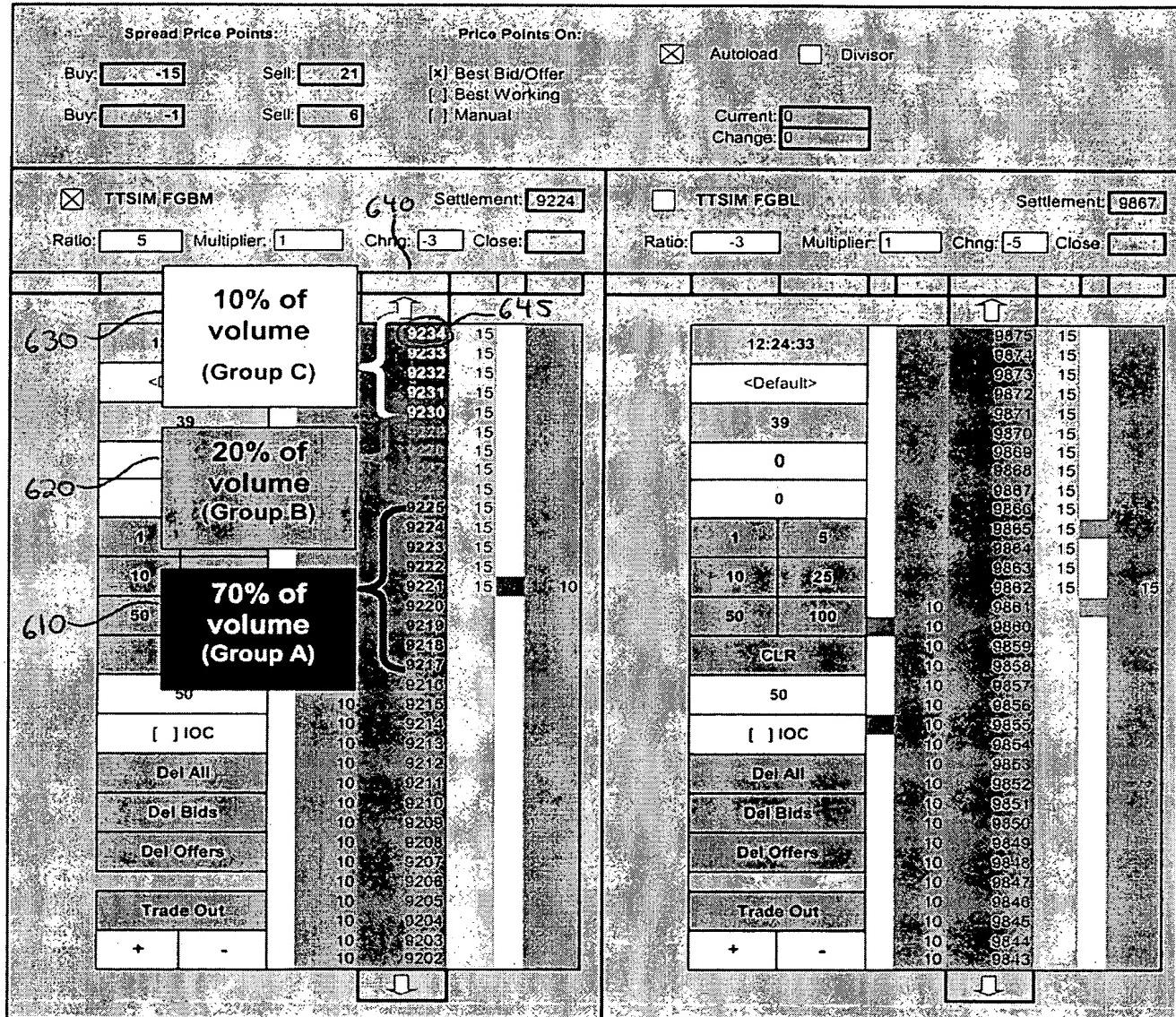


FIGURE 6

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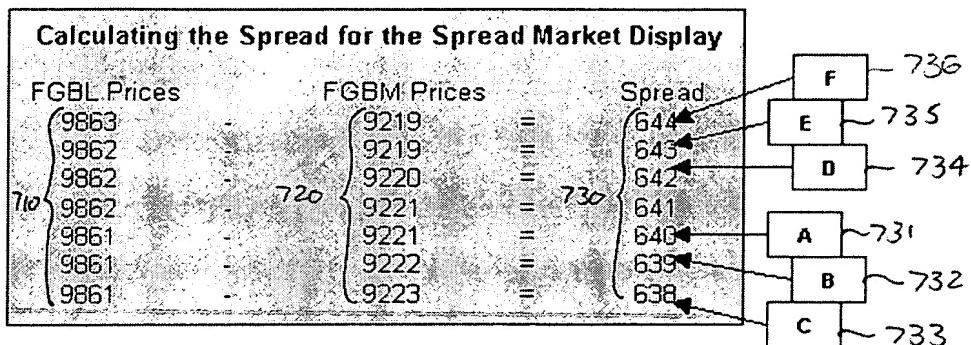


FIGURE 7

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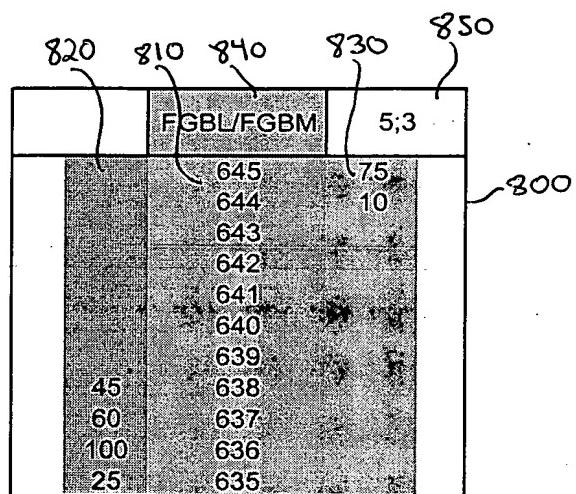


FIGURE 8

0150-0200-2300-001500

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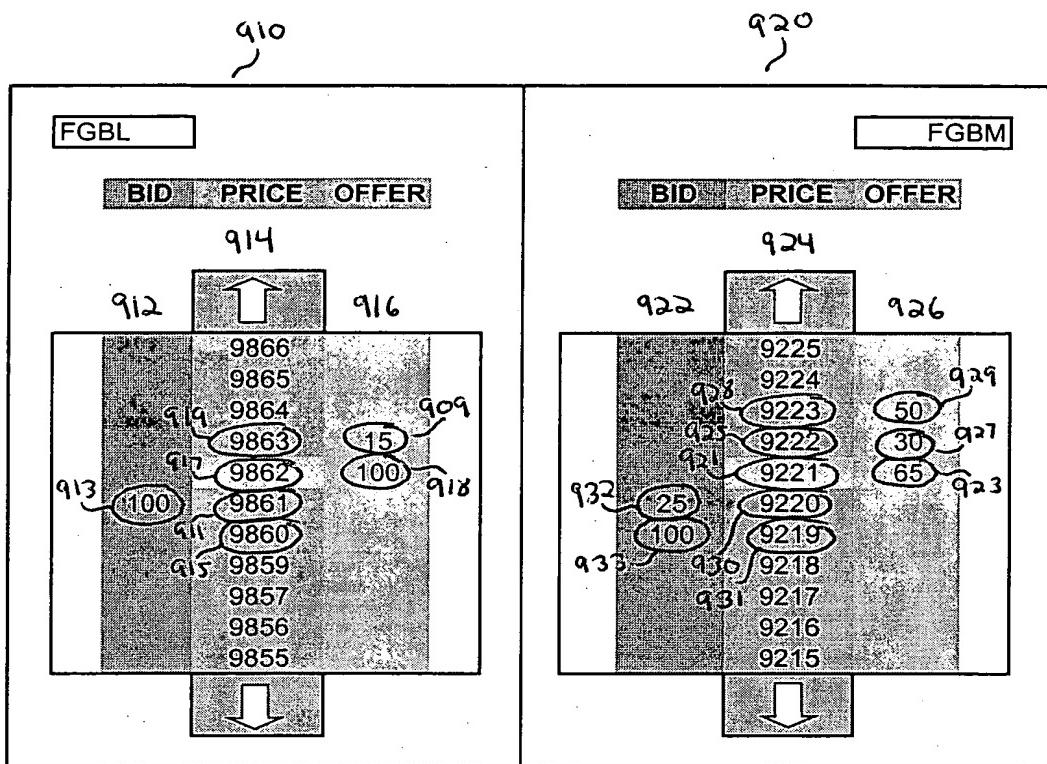


FIGURE 9

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The diagram illustrates two price/quantity tables for FGBM contracts. Contract A (left) has prices 9861, 9860, 9859, 9858, 9857, and 9856, with quantities 65, 30, 50, 10, 3, and 7 respectively. Contract B (right) has prices 9520, 9519, 9518, 9517, 9516, and 9515, with quantities 25, 10, 55, 35, 8, and 10 respectively. Numbered callouts point to specific entries: 1010 points to 9861; 1011 points to 9860; 1012 points to 50; 1013 points to 9859; 1014 points to 9858; 1015 points to 9857; 1016 points to 9856; 1020 points to 9520; 1021 points to 9519; 1022 points to 55; 1023 points to 9518; 1024 points to 9517; 1025 points to 9516; 1026 points to 35.

FGBM Contract A		FGBM Contract B	
Price	Quantity	Price	Quantity
9861	65	9520	25
9860	30	9519	10
9859	50	9518	55
9858	10	9517	35
9857	3	9516	8
9856	7	9515	10

FIGURE 10

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The diagram shows a table with two columns: 'Spread Price' and 'Qty Traded'. The 'Spread Price' column lists values from 344 down to 340. The 'Qty Traded' column lists corresponding quantities: 7, 8, 35, 17, and 15. Three callouts point to specific cells: '1110' points to the cell containing '344', '7', and '35'; '1120' points to the cell containing '343', '8', and '17'; and another '1120' points to the cell containing '340', '15', and '35'. The table has a thick black border.

Spread Price	Qty Traded
344	7
343	8
342	35
341	17
340	15

FIGURE 11

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